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IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

Application of: Jeffrey G. Tarrant

Serial No.: 10/091,412

Group Art Unit: 2122

Filed: March 5, 2002

Examiner: Not yet assigned

For: METHOD AND SYSTEM FOR
CREATING AND OPERATING AN
INVESTABLE HEDGE FUND INDEX FUNDAttorney Docket No.: 061109-0004
[formerly 10727-004]

INFORMATION DISCLOSURE STATEMENT

Commissioner for Patents
PO Box 1450
Alexandria, VA 22313-1450

Sir:

In accordance with the duty of disclosure provisions of 37 C.F.R. §1.56, there is hereby provided certain information which the Examiner may consider material to the examination of the subject U.S. patent application. It is requested that the Examiner make this information of record if it is deemed material to the examination of the application.

1. Enclosures accompanying this Information Disclosure Statement are:

1a. ☒ A list of all patents, publications, applications, or other information submitted for consideration by the office.

1b. A legible copy of :

- ☐ Each U.S. patent application publication and U.S. and foreign patent;
- ☒ Each publication or that portion which caused it to be listed on the PTO-1449;
- ☐ For each cited pending U.S. application, the application specification including the claims, and any drawing of the application, or portion of the application which caused it to be listed on the PTO-1449 including any claims directed to that portion;
- ☐ all other information or portion which caused it to be listed on the PTO-1449.

1c. ☒ An English language copy of search report(s) from a counterpart foreign application or PCT International Search Report.1d. ☐ Explanations of relevancy (ATTACHMENT 1(d), hereto) or English language abstracts of the non-English language publications.

2. ☒ This Information Disclosure Statement is filed under 37 C.F.R. §1.97(b):
- ☐ Within three months of the filing date of a national application other than a continued prosecution application under §1.53(d);
 - ☐ Within three months of the date of entry of the national stage as set forth in §1.491 in an international application;
 - ☒ Before the mailing of the first Office action on the merits;
 - ☐ Before the mailing of a first Office action after the filing of a request for continued examination under §1.114.
3. ☐ This Information Disclosure Statement is filed under 37 C.F.R. §1.97(c) after the period specified in 37 C.F.R. §1.97(b), but before the mailing date of any of a final action under 37 C.F.R. §1.113, a notice of allowance under 37 C.F.R. §1.311 or an action that otherwise closes prosecution in the application.

(Check either Item 3a or 3b)

- 3a. ☐ The Certification Statement in Item 5 below is applicable. Accordingly, no fee is required.
- 3b. ☐ The \$180.00 fee set forth in 37 C.F.R. §1.17(p) in accordance with 37 C.F.R. §1.97(c) is:
- ☐ enclosed
 - ☐ to be charged to Morgan Lewis & Bockius LLP Deposit Account No. 50-0310.

(Item 3b to be checked if any reference known for more than 3 months)

4. ☐ This Information Disclosure Statement is filed under 37 C.F.R. §1.97(d) after the period specified in 37 C.F.R. §1.97(c), but on or before the date of payment of the issue fee.

The \$180.00 fee set forth in 37 C.F.R. §1.17(i)(1) is:

- ☐ enclosed.
- ☐ to be charged to Morgan Lewis & Bockius LLP Deposit Account No. 50-0310.

The Certification Statement in Item 5 below is applicable.

5. ☐ Certification Statement *(applicable if Item 3a or Item 4 is checked)*

(Check either Item 5a or 5b)

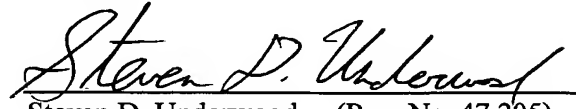
- 5a. ☐ In accordance with 37 C.F.R. §1.97(e)(1), it is certified that each item of information contained in this Information Disclosure Statement was first cited in a communication from a foreign patent office in a counterpart foreign application not more than three months prior to the filing of this Information Disclosure Statement.
- 5b. ☐ In accordance with 37 C.F.R. §1.97(e)(2), it is certified that no item of information contained in this Information Disclosure Statement was cited in a communication from a foreign patent office in a counterpart foreign application and, to the knowledge of the undersigned after making reasonable inquiry, was known by any individual designated in 37 C.F.R. §1.56(c) more than three months prior to the filing of this Information Disclosure Statement.

- 5c. ☐ Pursuant to 37 C.F.R. §1.704(d), each item of information contained in this Information Disclosure Statement was cited in a communication from a foreign patent office in a counterpart application, and the communication was not received by an individual designated in 37 C.F.R. §1.56(c) more than thirty days prior to the filing of this Information Disclosure Statement.
6. ☐ This application is a continuation application under 37 C.F.R. §1.60 or §1.53(b) or (d).
- (Check appropriate Items 6a, 6b and/or 6c)*
- 6a. ☐ A Petition to Withdraw from issue under 37 C.F.R. §1.313(b)(5) is concurrently filed herewith.
- 6b. ☐ Copies of publications listed on Form PTO-1449 from prior application Serial No. ___, filed on ___, of which this application claims priority under 35 U.S.C. §120, are not being submitted pursuant to 37 C.F.R. §1.98(d).
- 6c. ☐ Copies of the publications listed on Form PTO-1449 were not previously cited in prior application Serial No. ___, filed on ___, and are provided herewith.
7. ☐ This is a Supplemental Information Disclosure Statement. *(Check either Item 7a or 7b)*
- 7a. ☐ This Supplemental Information Disclosure Statement under 37 C.F.R. §1.97(f) supplements the Information Disclosure Statement filed on ___. A bona fide attempt was made to comply with 37 C.F.R. §1.98, but inadvertent omissions were made. These omissions have been corrected herein. Accordingly, additional time is requested so that this Supplemental Information Disclosure Statement can be considered as if properly filed on _____.
- 7b. ☐ This Supplemental Information Disclosure Statement is timely filed within one (1) month of a PTO Notice under 37 C.F.R. §1.97(i).
8. ☐ In accordance with 37 C.F.R. §1.98, a concise explanation of what is presently understood to be the relevance of each non-English language publication is:
- (Check Item 8a, 8b, or 8c)*
- 8a. ☐ satisfied because all non-English language publications were cited on the enclosed English language copy of the PCT International Search Report or the search report from a counterpart foreign application indicating the degree of relevance found by the foreign office.
- 8b. ☐ set forth in the application.
- 8c. ☐ enclosed as an attachment hereto.
9. ☒ The Commissioner is authorized to charge any additional fee required or credit any overpayment for this Information Disclosure Statement and/or Petition to Morgan Lewis & Bockius LLP Deposit Account No. 50-0310.

10. ☒ No admission is made that the information cited in this Statement is, or is considered to be, material to patentability, nor is this a representation that a search has been made (unless a search report for a foreign counterpart application or PCT International Search Report is submitted herewith). See 37 C.F.R. §§1.97(g) and (h).

Respectfully submitted,

Date: June 9, 2004


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INFORMATION DISCLOSURE CITATION (Use several sheets if necessary)		Attorney Docket No. 061109-004 [formerly 10727-004]	Serial No. 10/091,412
Applicants Jeffrey Tarrant		Filing Date March 5, 2002	
PTO Form 1449		Group 2122	

U.S. PATENT DOCUMENTS

*Examiner Initial	Document Number	Date	Name	Class	Sub Class	Filing Date
A01	2002/0007329 A1	17 JAN 2002	Alcay et al.			
A02	2001/0042037	15 NOV 2001	Kam et al.			

FOREIGN PATENT DOCUMENTS							
	Document Number	Date	Country	Class	Sub Class	Translation	
						YES	NO

OTHER DOCUMENTS (Including Author, Title, Date, Pertinent Pages, Etc.)	
C01	William Fung & David A. Hsieh, <i>Benchmarks of Hedge Fund Performance: Information Content and Measurement Biases</i> , February 2001
C02	Ross Kestin & Lars Jaeger, <i>The Benefits of Alternative Investment Strategies in the Institutional Portfolio</i> , March 26, 2001
C03	PCT International Search Report for PCT/US03/06791, mailed 23 DEC 2003
C04	Jeffrey Riggs & Nicole Medvecka, <i>Reporting from the IIR November 2001 Hedge Fund of Funds Formation Conference</i> , TradeWindow.Net, December 2001
C05	Alexander M. Ineichen, <i>In Search of Alpha – Investing in Hedge Funds</i> , UBS Warburg Global Equity Research, October 2000
C06	The Vanguard Group, <i>The Cost Advantage of Index Investing</i> , http://majestic.vanguard.com , January 25, 2002
C07	David F. Swensen, <i>Pioneering Portfolio Management</i> , 2000
C08	Guarav S. Amin & Harry M. Kat, <i>Welcome to the Dark Side: Hedge Fund Attrition and Survivorship Bias Over the Period 1994-2001</i> , December 11, 2001
C08	Alexander M. Ineichen, <i>The Search for Alpha Continues – Do Fund of Hedge Funds Managers Add Value?</i> , UBS Warburg Global Equity Research, September 2001

Examiner	Date Considered
Examiner: Initial if reference considered, whether or not citation is in conformance with MPEP 609; draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.	